



Johannesburg
Stock Exchange

One Exchange Square,
Gwen Lane,
Sandown, South Africa
Private Bag X991174
Sandton 2146

Tel: +27 11 520 7000
Fax: +27 11 520 8584

www.jse.co.za

Registration number: 2005/022939/06
VAT number: 4080119391

CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 06/12/2016

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 6-Dec-16			Any day expiry	5	15,000	15,000,000.00	0.00
\$ / R 19-Dec-16	13.50	P	Foreign Exchange Future	85	49,925	49,925,000.00	0.00
\$ / R MAXI 19-Dec-16			Foreign Exchange Future	0	0	0.00	0.00
£ / R 19-Dec-16			Foreign Exchange Future	6	52	52,000.00	0.00
€ / R 19-Dec-16			Foreign Exchange Future	4	67	67,000.00	0.00
AU\$ / R 19-Dec-16			Foreign Exchange Future	3	51	51,000.00	0.00
QUANTO £ / \$ 19-Dec-16			Foreign Exchange Future	2	1,409	14,090,000.00	0.00
QUANTO € / \$ 19-Dec-16			Foreign Exchange Future	3	150	1,500,000.00	0.00
€ / R 25-Jan-17			Any day expiry	1	67	67,000.00	0.00
\$ / R 13-Mar-17		C	Foreign Exchange Future	64	33,904	33,904,000.00	0.00
\$ / R MAXI 13-Mar-17			Foreign Exchange Future	2	400	40,000,000.00	0.00
£ / R 13-Mar-17			Foreign Exchange Future	7	80	80,000.00	0.00
¥ / R 13-Mar-17			Foreign Exchange Future	2	109	10,900,000.00	0.00
€ / R 13-Mar-17			Foreign Exchange Future	4	127	127,000.00	0.00
CAD / R 13-Mar-17			Foreign Exchange Future	0	0	0.00	0.00
CHF / R 13-Mar-17			Foreign Exchange Future	1	121	121,000.00	0.00
NZ\$ / R 13-Mar-17			Foreign Exchange Future	1	58	58,000.00	0.00
SGD / R 13-Mar-17			Foreign Exchange Future	0	0	0.00	0.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 19-Jun-17			Foreign Exchange Future	6	165	165,000.00	0.00
£ / R 19-Jun-17			Foreign Exchange Future	1	2	2,000.00	0.00
QUANTO € / \$ 19-Jun-17			Foreign Exchange Future	1	6,570	65,700,000.00	0.00
Total Futures				191	84,987	208,539,000.00	0.00
Total Options				7	23,270	23,270,000.00	0.00
Grand Total for Currency Future Turnover Summary				198	108,257	231,809,000.00	0.00